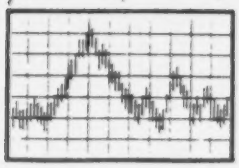
A5040.4



OPEN INTEREST REPORT

JANUARY 1992

© Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor, 202–466–5460

	JANUARY 1991	JANUARY 1992	PERCENT CHANGE
Wheat	49,138	70,514	43.50%
Corn	221,688	281,703	27.07%
Oats	12,186	11,881	–2.50%
Soybeans	109,313	116,193	6.29%
Soybean Oil	72,192	70,703	–2.06%
Soybean Meal	61,710	60,557	–1.87%
Diammonium Phosphate		1,170	
Silver (1,000 oz)	6,409	6,014	–6.16%
Silver (5,000 oz)	119	84	–29.41%
Gold (kilo)	488	322	–34.02%
Gold (100 oz)	44	1	–97.73%
T–Bonds	267,495	340,617	27.34%
T–Notes (10 Year)	74,977	125,361	67.20%
T–Notes (5 Year)	74,336	115,643	55.57%
T–Notes (2 Year)	7,877	16,762	112.80%
Municipal Bond	10,488	16,874	60.89%
Mortgage Backed 8.0%		50	
Mortgage Backed 8.5%			
Mortgage Backed 9.0%	157		
Mortgage Backed 9.5%	224		–100.00%
2 Year Swaps			
5 Year Swaps		623	
MMI Maxi	7,051	5,413	–23.23%
30 Day Interest	7,666	10,698	39.55%
CHICAGO BOARD OF TRADE	**983,558**	**1,251,183**	**27.21%**
Live Hogs (40,000#)	26,502	27,880	5.20%
Pork Bellies (40,000#)	11,553	12,682	9.77%
Broilers (40,000 #)		445	
Live Cattle (40,000 #)	76,731	91,461	19.20%
Feeder Cattle (44,000#)	13,494	10,322	–23.51%
Lumber	1,992	2,510	26.00%
T–Bills (90–day)	53,914	47,585	–11.74%
Eurodollar (3–month)	659,410	1,178,979	78.79%
One Month LIBOR	10,137	20,394	101.18%
BP/DM Cross		30	
DM/JY Cross		121	
DM/SF Cross		39	
British Pound	28,788	24,765	–13.97%
Canadian Dollar	25,737	23,068	–10.37%
Deutschemark	60,217	67,001	11.27%
Japanese Yen	56,674	67,215	18.60%
Swiss Franc	31,707	27,779	–12.39%
Australian Dollar	1,804	1,152	–36.14%
Nikkei 225	4,096	16,498	302.78%
S&P 500 Index	155,103	146,720	–5.40%
CHICAGO MERCANTILE EXCH	**1,217,859**	**1,766,646**	**45.06%**

	JANUARY 1991	JANUARY 1992	PERCENT CHANGE
Coffee "C"	45,355	51,622	13.82%
Sugar #11	131,983	102,744	−22.15%
Sugar #14	13,652	7,752	−43.22%
Cocoa (10 M tons)	39,996	56,871	42.19%
Euro−Diff Coffee		0	
COFFEE SUGAR & COCOA EXCH	**230,986**	**218,989**	**−5.19%**
High Grade Copper	37,656	46,302	22.96%
Silver (5,000 oz)	89,726	96,343	7.37%
Gold (100 oz)	93,496	102,940	10.10%
Aluminum	0	0	
COMMODITY EXCHANGE	**220,878**	**245,585**	**11.19%**
Wheat	23,691	36,334	53.37%
Grain Sorghum	12	0	−100.00%
Value Line Index	1,905	2,293	20.37%
Mini Value Line	193	339	75.65%
KANSAS CITY BOARD OF TRADE	**25,801**	**38,966**	**51.03%**
Wheat (1,000 bu)	5,213	10,572	102.80%
Corn (1,000 bu)	9,479	18,085	90.79%
Oats (1,000 bu)	196	127	−35.20%
Soybeans (1,000 bu)	15,574	18,845	21.00%
Soybean Meal New	358	353	−1.40%
Live Cattle (20,000#)	270	335	24.07%
Live Hogs (15,000#)	534	227	−57.49%
Rice, Rough	2,769	1,845	−33.37%
New York Silver (1000 oz)	1,055	2,269	115.07%
New York Gold	334	450	34.73%
Platinum	18	59	227.78%
T−Bonds ($50,000)	12,397	15,172	22.38%
T−Bills ($500,000)	82	35	−57.32%
T−Notes	0		
British Pound	474	233	−50.84%
Swiss Franc	348	298	−14.37%
Deutschemark	889	543	−38.92%
Japanese Yen	300	389	29.67%
Canadian Dollar	45	40	−11.11%
MIDAMERICA COMMODITY EX	**50,335**	**69,877**	**38.82%**

	JANUARY 1991	JANUARY 1992	PERCENT CHANGE
Wheat (5,000 bu)	10,233	14,872	45.33%
White Wheat (5,000 bu)	254	287	12.99%
Oats	2	21	950.00%
MINNEAPOLIS GRAIN EX	**10,489**	**15,180**	**44.72%**
5 Year U.S. Treasury Note	62	1,800	2803.23%
2 Year U.S. Treasury Note	0	0	
Cotton	46,270	41,656	−9.97%
Orange Juice, Fzn. Conc.	6,653	9,560	43.69%
European Currency Unit	283	11	−96.11%
U.S. Dollar Index	7,215	8,855	22.73%
NEW YORK COTTON EXCHANGE	**60,483**	**61,882**	**2.31%**
NYSE Composite Index	4,838	5,482	13.31%
Cmdty Rsrch Bureau Index	1,553	1,541	−0.77%
T−Bond (30 Year)	10	0	−100.00%
NEW YORK FUTURES EXCH	**6,401**	**7,023**	**9.72%**
Palladium	4,655	4,143	−11.00%
Platinum	15,785	15,551	−1.48%
No. 2 Heating Oil, NY	74,368	102,050	37.22%
Unleaded Gasoline, NY	54,907	122,584	123.26%
Crude Oil	268,642	314,650	17.13%
Propane	2,325	1,260	−45.81%
Natural Gas	13,075	28,982	121.66%
NEW YORK MERCANTILE EX	**433,757**	**589,220**	**35.84%**
TOTAL	**3,240,547**	**4,264,551**	**31.60%**